

### ABSTRACT OF THE DISCLOSURE

Provided is a technique for classifying stocks into business sectors by calculating, for each of multiple exogenous variables, a measure of a tendency for 5 a value of a stock to change as a result of a change in a data value for each such exogenous variable. The foregoing step is then repeated for each of several different stocks. Finally, the different stocks are grouped into different sectors based on similarities of such measures of tendency to change.

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